



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/01/2024 TO 16/01/2024

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/01/16	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/16	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/16	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/16	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/16	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/16	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/16	2025	01/02/2024		Bond Future	176.5902	176.5902	176.4235	0.094	0.0000	0.0000
2024/01/16	2025	02/05/2024		Bond Future	180.5165	180.5165	180.3459	0.095	0.0000	0.0000
2024/01/16	2025	01/08/2024		Bond Future	182.7018	182.7018	182.5280	0.095	0.0000	0.0000
2024/01/16	2025	07/11/2024		Bond Future	187.0068	187.0068	186.8297	0.095	0.0000	0.0000
2024/01/16	2029	01/02/2024		Bond Future	129.5858	129.5858	129.1390	0.345	0.0000	0.0000
2024/01/16	2029	02/05/2024		Bond Future	131.0982	131.0982	130.6412	0.349	0.0000	0.0000

Open Interest

0

0

0

0

0

0

10,725

0

0

75

4,320

7,075

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/01/16	2029	01/08/2024		Bond Future	134.0231	134.0231	133.5563	133.5563	0.348	0.0000	0.0000
2024/01/16	2029	07/11/2024		Bond Future	135.7756	135.7756	135.2987	135.2987	0.351	0.0000	0.0000
2024/01/16	2029	06/02/2025		Bond Future	138.7136	138.7136	138.2268	138.2268	0.351	0.0000	0.0000
2024/01/16	2029	06/02/2025	132.40 Call	Bond Future	6313.5800	6.3136	5826.8100	5.8268	7.710	0.0000	0.0000
2024/01/16	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/16	2030	01/02/2024	11.85 Call	Bond Future	8549.2400	8.5492	8166.5000	8.1665	4.477	0.0000	0.0000
2024/01/16	2030	01/02/2024	11.85 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/01/16	2030	01/02/2024	10.00 Put	Bond Future	169.8400	0.1698	247.2700	0.2473	45.590	0.0000	0.0000
2024/01/16	2030	01/02/2024	10.00 Call	Bond Future	1389.3100	1.3893	1084.0000	1.0840	21.976	0.0000	0.0000
2024/01/16	2030	01/02/2024	11.31 Call	Bond Future	6488.8000	6.4888	6106.1400	6.1061	5.897	0.0000	0.0000
2024/01/16	2030	01/02/2024	11.31 Put	Bond Future	0.2100	0.0002	0.2900	0.0003	38.095	0.0000	0.0000
2024/01/16	2030	01/02/2024	9.93 Put	Bond Future	227.7100	0.2277	327.7300	0.3277	43.924	0.0000	0.0000
2024/01/16	2030	01/02/2024	9.93 Call	Bond Future	1154.4100	1.1544	871.6900	0.8717	24.490	0.0000	0.0000
2024/01/16	2030	01/02/2024	9.57 Put	Bond Future	859.1800	0.8592	1127.7800	1.1278	31.262	0.0000	0.0000
2024/01/16	2030	01/02/2024	9.57 Call	Bond Future	261.5500	0.2616	147.4100	0.1474	43.640	0.0000	0.0000
2024/01/16	2030	01/02/2024	10.07 Put	Bond Future	124.9900	0.1250	183.8600	0.1839	47.100	0.0000	0.0000
2024/01/16	2030	01/02/2024	10.07 Call	Bond Future	1636.0600	1.6361	1312.1900	1.3122	19.796	0.0000	0.0000
2024/01/16	2030	01/02/2024	12.10 Call	Bond Future	9482.1800	9.4822	9099.4400	9.0994	4.036	0.0000	0.0000
2024/01/16	2030	01/02/2024	12.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/16	2030	01/02/2024	9.89 Put	Bond Future	268.1900	0.2682	383.0400	0.3830	42.824	0.0000	0.0000
2024/01/16	2030	01/02/2024	9.89 Call	Bond Future	1027.0700	1.0271	759.1800	0.7592	26.083	0.0000	0.0000
2024/01/16	2030	01/02/2024	10.39 Put	Bond Future	27.8500	0.0279	41.9100	0.0419	50.485	0.0000	0.0000
2024/01/16	2030	01/02/2024	10.39 Call	Bond Future	2857.2400	2.8572	2488.5600	2.4886	12.903	0.0000	0.0000
2024/01/16	2030	01/02/2024	11.86 Call	Bond Future	8586.8100	8.5868	8204.0700	8.2041	4.457	0.0000	0.0000
2024/01/16	2030	01/02/2024	11.86 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/01/16	2030	01/02/2024	10.16 Put	Bond Future	83.3200	0.0833	123.7900	0.1238	48.572	0.0000	0.0000
2024/01/16	2030	01/02/2024	10.16 Call	Bond Future	1967.6000	1.9676	1625.3300	1.6253	17.395	0.0000	0.0000
2024/01/16	2030	01/02/2024	11.00 Call	Bond Future	5278.0300	5.2780	4895.8100	4.8958	7.242	0.0000	0.0000
2024/01/16	2030	01/02/2024	11.00 Put	Bond Future	1.1500	0.0012	1.6700	0.0017	45.217	0.0000	0.0000
2024/01/16	2030	01/02/2024	11.75 Call	Bond Future	8172.3800	8.1724	7789.6400	7.7896	4.683	0.0000	0.0000
2024/01/16	2030	01/02/2024	11.75 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2024/01/16	2030	01/02/2024	11.36 Call	Bond Future	6682.2000	6.6822	6299.5100	6.2995	5.727	0.0000	0.0000
2024/01/16	2030	01/02/2024	11.36 Put	Bond Future	0.1600	0.0002	0.2100	0.0002	31.250	0.0000	0.0000
2024/01/16	2030	01/02/2024	11.37 Call	Bond Future	6720.8200	6.7208	6338.1300	6.3381	5.694	0.0000	0.0000
2024/01/16	2030	01/02/2024	11.37 Put	Bond Future	0.1500	0.0002	0.2000	0.0002	33.333	0.0000	0.0000
2024/01/16	2030	01/02/2024	11.35 Call	Bond Future	6643.5700	6.6436	6260.8900	6.2609	5.760	0.0000	0.0000
2024/01/16	2030	01/02/2024	11.35 Put	Bond Future	0.1700	0.0002	0.2300	0.0002	35.294	0.0000	0.0000
2024/01/16	2030	01/02/2024		Bond Future	9.7103	92.5029	9.8007	92.1202	0.931	0.0000	0.0000

0
66
0
0
0
0
500
0
500
0
1,360
0
1,360
0
400
0
400
0
400
0
500
0
500
0
500
0
200
0
700
0
200
0
0
0
0
0
0
0
45,116

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/16	2030	02/05/2024		Bond Future	9.7552	94.5369	9.8507	94.1456	0.979	0.0000	0.0000
2024/01/16	2030	02/05/2024	9.82 Call	Bond Future	1577.2600	1.5773	1368.9600	1.3690	13.206	0.0000	0.0000
2024/01/16	2030	02/05/2024	9.82 Put	Bond Future	1311.5600	1.3116	1494.5300	1.4945	13.951	0.0000	0.0000
2024/01/16	2030	02/05/2024	9.83 Call	Bond Future	1599.9400	1.5999	1389.8600	1.3899	13.130	0.0000	0.0000
2024/01/16	2030	02/05/2024	9.83 Put	Bond Future	1293.3000	1.2933	1474.4900	1.4745	14.010	0.0000	0.0000
2024/01/16	2030	02/05/2024	9.81 Call	Bond Future	1554.7600	1.5548	1348.2300	1.3482	13.284	0.0000	0.0000
2024/01/16	2030	02/05/2024	9.81 Put	Bond Future	1330.0200	1.3300	1514.7600	1.5148	13.890	0.0000	0.0000
2024/01/16	2030	02/05/2024	10.62 Put	Bond Future	384.9500	0.3850	454.7300	0.4547	18.127	0.0000	0.0000
2024/01/16	2030	02/05/2024	10.62 Call	Bond Future	3855.4700	3.8555	3533.9800	3.5340	8.339	0.0000	0.0000
2024/01/16	2030	02/05/2024	11.12 Put	Bond Future	166.6600	0.1667	199.9700	0.2000	19.987	0.0000	0.0000
2024/01/16	2030	02/05/2024	11.12 Call	Bond Future	5569.8800	5.5699	5211.9200	5.2119	6.427	0.0000	0.0000
2024/01/16	2030	02/05/2024	13.15 Call	Bond Future	12731.9900	12.7320	12341.0600	12.3411	3.070	0.0000	0.0000
2024/01/16	2030	02/05/2024	13.15 Put	Bond Future	1.1300	0.0011	1.4700	0.0015	30.088	0.0000	0.0000
2024/01/16	2030	02/05/2024	9.66 Put	Bond Future	1632.8200	1.6328	1844.6300	1.8446	12.972	0.0000	0.0000
2024/01/16	2030	02/05/2024	9.66 Call	Bond Future	1240.4400	1.2404	1060.9800	1.0610	14.467	0.0000	0.0000
2024/01/16	2030	02/05/2024	10.16 Put	Bond Future	796.4000	0.7964	923.0800	0.9231	15.907	0.0000	0.0000
2024/01/16	2030	02/05/2024	10.16 Call	Bond Future	2441.4000	2.4414	2176.8100	2.1768	10.838	0.0000	0.0000
2024/01/16	2030	02/05/2024	11.94 Call	Bond Future	8496.1800	8.4962	8112.9500	8.1130	4.511	0.0000	0.0000
2024/01/16	2030	02/05/2024	11.94 Put	Bond Future	35.4200	0.0354	43.4600	0.0435	22.699	0.0000	0.0000
2024/01/16	2030	02/05/2024	12.38 Call	Bond Future	10057.3200	10.0573	9668.9100	9.6689	3.862	0.0000	0.0000
2024/01/16	2030	02/05/2024	12.38 Put	Bond Future	11.3200	0.0113	14.1800	0.0142	25.265	0.0000	0.0000
2024/01/16	2030	02/05/2024	10.82 Put	Bond Future	276.4900	0.2765	328.8800	0.3289	18.948	0.0000	0.0000
2024/01/16	2030	02/05/2024	10.82 Call	Bond Future	4526.4500	4.5265	4187.5700	4.1876	7.487	0.0000	0.0000
2024/01/16	2030	01/08/2024	10.38 Call	Bond Future	3299.8500	3.2999	3026.8900	3.0269	8.272	0.0000	0.0000
2024/01/16	2030	01/08/2024	10.38 Put	Bond Future	1044.2100	1.0442	1170.9900	1.1710	12.141	0.0000	0.0000
2024/01/16	2030	01/08/2024	10.39 Call	Bond Future	3327.4800	3.3275	3053.4500	3.0535	8.235	0.0000	0.0000
2024/01/16	2030	01/08/2024	10.39 Put	Bond Future	1033.3600	1.0334	1159.0700	1.1591	12.165	0.0000	0.0000
2024/01/16	2030	01/08/2024	10.37 Call	Bond Future	3272.3100	3.2723	3000.4200	3.0004	8.309	0.0000	0.0000
2024/01/16	2030	01/08/2024	10.37 Put	Bond Future	1055.1600	1.0552	1183.0100	1.1830	12.117	0.0000	0.0000
2024/01/16	2030	01/08/2024		Bond Future	9.8029	92.6179	9.9039	92.2181	1.030	0.0000	0.0000
2024/01/16	2030	07/11/2024		Bond Future	9.8639	94.7751	9.9713	94.3665	1.088	0.0000	0.0000
2024/01/16	2030	07/11/2024	10.75 Call	Bond Future	4479.0500	4.4791	4188.0900	4.1881	6.496	0.0000	0.0000
2024/01/16	2030	07/11/2024	10.75 Put	Bond Future	1171.2800	1.1713	1289.0000	1.2890	10.051	0.0000	0.0000
2024/01/16	2030	07/11/2024	10.76 Call	Bond Future	4506.3200	4.5063	4214.5800	4.2146	6.474	0.0000	0.0000
2024/01/16	2030	07/11/2024	10.76 Put	Bond Future	1162.0700	1.1621	1279.0100	1.2790	10.063	0.0000	0.0000
2024/01/16	2030	07/11/2024	10.74 Call	Bond Future	4451.8300	4.4518	4161.6400	4.1616	6.518	0.0000	0.0000
2024/01/16	2030	07/11/2024	10.74 Put	Bond Future	1180.5700	1.1806	1299.0600	1.2991	10.037	0.0000	0.0000
2024/01/16	2030	06/02/2025		Bond Future	9.9344	92.7927	10.0484	92.3756	1.147	0.0000	0.0000
2024/01/16	2030	06/02/2025	10.68 Call	Bond Future	4191.5200	4.1915	3913.1600	3.9132	6.641	0.0000	0.0000

123,970

0

0

0

0

0

0

0

500

0

500

0

500

0

1,000

0

1,000

0

1,000

0

1,080

0

1,080

0

0

0

0

0

0

0

1,652

0

0

0

0

0

0

0

0

0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/16	2030	06/02/2025	10.68 Put	Bond Future	1504.9200	1.5049	1643.6200	1.6436	9.216	0.0000	0.0000
2024/01/16	2032	01/02/2024	10.90 Put	Bond Future	177.7600	0.1778	276.1100	0.2761	55.327	0.0000	0.0000
2024/01/16	2032	01/02/2024	10.90 Call	Bond Future	1903.1700	1.9032	1459.8900	1.4599	23.292	0.0000	0.0000
2024/01/16	2032	01/02/2024	12.00 Call	Bond Future	6814.4100	6.8144	6273.3800	6.2734	7.939	0.0000	0.0000
2024/01/16	2032	01/02/2024	12.00 Put	Bond Future	1.0500	0.0011	1.6500	0.0017	57.143	0.0000	0.0000
2024/01/16	2032	01/02/2024	11.55 Call	Bond Future	4790.6000	4.7906	4255.0500	4.2551	11.179	0.0000	0.0000
2024/01/16	2032	01/02/2024	11.55 Put	Bond Future	9.7900	0.0098	15.8700	0.0159	62.104	0.0000	0.0000
2024/01/16	2032	01/02/2024	11.33 Call	Bond Future	3790.0300	3.7900	3265.3300	3.2653	13.844	0.0000	0.0000
2024/01/16	2032	01/02/2024	11.33 Put	Bond Future	27.2600	0.0273	44.1900	0.0442	62.106	0.0000	0.0000
2024/01/16	2032	01/02/2024	11.35 Call	Bond Future	3880.8800	3.8809	3354.7300	3.3547	13.557	0.0000	0.0000
2024/01/16	2032	01/02/2024	11.35 Put	Bond Future	24.8900	0.0249	40.3700	0.0404	62.194	0.0000	0.0000
2024/01/16	2032	01/02/2024	10.85 Call	Bond Future	1701.7400	1.7017	1277.3200	1.2773	24.940	0.0000	0.0000
2024/01/16	2032	01/02/2024	10.85 Put	Bond Future	217.4000	0.2174	334.6100	0.3346	53.914	0.0000	0.0000
2024/01/16	2032	01/02/2024	10.59 Put	Bond Future	573.8800	0.5739	829.8300	0.8298	44.600	0.0000	0.0000
2024/01/16	2032	01/02/2024	10.59 Call	Bond Future	790.4200	0.7904	504.7400	0.5047	36.143	0.0000	0.0000
2024/01/16	2032	01/02/2024	11.09 Put	Bond Future	79.8100	0.0798	127.3100	0.1273	59.516	0.0000	0.0000
2024/01/16	2032	01/02/2024	11.09 Call	Bond Future	2713.3000	2.7133	2219.1700	2.2192	18.211	0.0000	0.0000
2024/01/16	2032	01/02/2024	12.73 Call	Bond Future	9973.6200	9.9736	9432.0000	9.4320	5.431	0.0000	0.0000
2024/01/16	2032	01/02/2024	12.73 Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0.0000	0.0000
2024/01/16	2032	01/02/2024	10.78 Put	Bond Future	286.3800	0.2864	434.3900	0.4344	51.683	0.0000	0.0000
2024/01/16	2032	01/02/2024	10.78 Call	Bond Future	1431.7500	1.4318	1038.1300	1.0381	27.492	0.0000	0.0000
2024/01/16	2032	01/02/2024	11.75 Call	Bond Future	5695.9800	5.6960	5156.5700	5.1566	9.470	0.0000	0.0000
2024/01/16	2032	01/02/2024	11.75 Put	Bond Future	3.6500	0.0037	5.8700	0.0059	60.822	0.0000	0.0000
2024/01/16	2032	01/02/2024	12.50 Call	Bond Future	8995.8300	8.9958	8454.2400	8.4542	6.020	0.0000	0.0000
2024/01/16	2032	01/02/2024	12.50 Put	Bond Future	0.0900	0.0001	0.1300	0.0001	44.444	0.0000	0.0000
2024/01/16	2032	01/02/2024	10.01 Put	Bond Future	2710.0700	2.7101	3243.9300	3.2439	19.699	0.0000	0.0000
2024/01/16	2032	01/02/2024	10.01 Call	Bond Future	10.1000	0.0101	2.3300	0.0023	76.931	0.0000	0.0000
2024/01/16	2032	01/02/2024	10.76 Put	Bond Future	309.3400	0.3093	467.0900	0.4671	50.996	0.0000	0.0000
2024/01/16	2032	01/02/2024	10.76 Call	Bond Future	1357.5500	1.3576	973.6700	0.9737	28.277	0.0000	0.0000
2024/01/16	2032	01/02/2024	12.62 Call	Bond Future	9507.9900	9.5080	8966.3700	8.9664	5.696	0.0000	0.0000
2024/01/16	2032	01/02/2024	12.62 Put	Bond Future	0.0400	0.0000	0.0500	0.0001	25.000	0.0000	0.0000
2024/01/16	2032	01/02/2024		Bond Future	10.5461	90.5378	10.6562	89.9962	1.044	0.0000	0.0000
2024/01/16	2032	01/02/2024	11.84 Call	Bond Future	6100.5600	6.1006	5560.3300	5.5603	8.855	0.0000	0.0000
2024/01/16	2032	01/02/2024	11.84 Put	Bond Future	2.3300	0.0023	3.7300	0.0037	60.086	0.0000	0.0000
2024/01/16	2032	01/02/2024	11.85 Call	Bond Future	6145.3900	6.1454	5605.0900	5.6051	8.792	0.0000	0.0000
2024/01/16	2032	01/02/2024	11.85 Put	Bond Future	2.2200	0.0022	3.5500	0.0036	59.910	0.0000	0.0000
2024/01/16	2032	01/02/2024	11.83 Call	Bond Future	6055.7100	6.0557	5515.5500	5.5156	8.920	0.0000	0.0000
2024/01/16	2032	01/02/2024	11.83 Put	Bond Future	2.4500	0.0025	3.9200	0.0039	60.000	0.0000	0.0000

0
0
8,500
0
0
0
8,500
0
17,000
0
8,500
0
17,000
0
500
0
500
0
500
0
200
0
200
0
200
0
1,200
0
1,200
0
1,200
43,383
0
0
0
0
0
0
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/16	2032	02/05/2024	10.55 Call	Bond Future	1620.2600	1.6203	1359.7200	1.3597	16.080	0.0000	0.0000
2024/01/16	2032	02/05/2024	10.55 Put	Bond Future	1947.7300	1.9477	2240.8400	2.2408	15.049	0.0000	0.0000
2024/01/16	2032	02/05/2024	10.56 Call	Bond Future	1644.6200	1.6446	1381.6300	1.3816	15.991	0.0000	0.0000
2024/01/16	2032	02/05/2024	10.56 Put	Bond Future	1923.6200	1.9236	2214.2800	2.2143	15.110	0.0000	0.0000
2024/01/16	2032	02/05/2024	10.54 Call	Bond Future	1596.1000	1.5961	1338.0000	1.3380	16.171	0.0000	0.0000
2024/01/16	2032	02/05/2024	10.54 Put	Bond Future	1972.0900	1.9721	2267.6400	2.2676	14.987	0.0000	0.0000
2024/01/16	2032	02/05/2024		Bond Future	10.6177	88.3666	10.7329	87.8129	1.085	0.0000	0.0000
2024/01/16	2032	02/05/2024	10.59 Put	Bond Future	1853.0000	1.8530	2136.3500	2.1364	15.291	0.0000	0.0000
2024/01/16	2032	02/05/2024	10.59 Call	Bond Future	1719.2300	1.7192	1448.9300	1.4489	15.722	0.0000	0.0000
2024/01/16	2032	02/05/2024	11.09 Put	Bond Future	953.3700	0.9534	1126.4500	1.1265	18.155	0.0000	0.0000
2024/01/16	2032	02/05/2024	11.09 Call	Bond Future	3194.9500	3.1950	2814.3800	2.8144	11.912	0.0000	0.0000
2024/01/16	2032	02/05/2024	13.18 Call	Bond Future	11336.2200	11.3362	10789.7200	10.7897	4.821	0.0000	0.0000
2024/01/16	2032	02/05/2024	13.18 Put	Bond Future	25.5000	0.0255	32.6500	0.0327	28.039	0.0000	0.0000
2024/01/16	2032	02/05/2024	13.35 Call	Bond Future	12008.4600	12.0085	11459.7100	11.4597	4.570	0.0000	0.0000
2024/01/16	2032	02/05/2024	13.35 Put	Bond Future	16.8000	0.0168	21.7000	0.0217	29.167	0.0000	0.0000
2024/01/16	2032	02/05/2024	11.35 Put	Bond Future	659.8100	0.6598	788.0700	0.7881	19.439	0.0000	0.0000
2024/01/16	2032	02/05/2024	11.35 Call	Bond Future	4103.6500	4.1037	3678.2600	3.6783	10.366	0.0000	0.0000
2024/01/16	2032	02/05/2024	10.65 Put	Bond Future	1717.4700	1.7175	1986.3600	1.9864	15.656	0.0000	0.0000
2024/01/16	2032	02/05/2024	10.65 Call	Bond Future	1873.2200	1.8732	1588.4600	1.5885	15.202	0.0000	0.0000
2024/01/16	2032	02/05/2024	10.36 Put	Bond Future	2453.2500	2.4533	2792.9300	2.7929	13.846	0.0000	0.0000
2024/01/16	2032	02/05/2024	10.36 Call	Bond Future	1198.1100	1.1981	984.1400	0.9841	17.859	0.0000	0.0000
2024/01/16	2032	02/05/2024	10.86 Put	Bond Future	1305.0700	1.3051	1525.5400	1.5255	16.893	0.0000	0.0000
2024/01/16	2032	02/05/2024	10.86 Call	Bond Future	2464.4600	2.4645	2131.2800	2.1313	13.519	0.0000	0.0000
2024/01/16	2032	02/05/2024	12.90 Call	Bond Future	10220.4000	10.2204	9679.5700	9.6796	5.292	0.0000	0.0000
2024/01/16	2032	02/05/2024	12.90 Put	Bond Future	48.9700	0.0490	61.7900	0.0618	26.179	0.0000	0.0000
2024/01/16	2032	02/05/2024	11.81 Call	Bond Future	5851.6600	5.8517	5369.4600	5.3695	8.240	0.0000	0.0000
2024/01/16	2032	02/05/2024	11.81 Put	Bond Future	334.1400	0.3341	405.5900	0.4056	21.383	0.0000	0.0000
2024/01/16	2032	02/05/2024	11.21 Call	Bond Future	3605.0800	3.6051	3202.6400	3.2026	11.163	0.0000	0.0000
2024/01/16	2032	02/05/2024	11.21 Put	Bond Future	805.8600	0.8059	957.0700	0.9571	18.764	0.0000	0.0000
2024/01/16	2032	02/05/2024	10.57 Put	Bond Future	1899.9100	1.8999	2188.1300	2.1881	15.170	0.0000	0.0000
2024/01/16	2032	02/05/2024	10.57 Call	Bond Future	1669.3600	1.6694	1403.9300	1.4039	15.900	0.0000	0.0000
2024/01/16	2032	01/08/2024	11.14 Call	Bond Future	3614.5600	3.6146	3252.9300	3.2529	10.005	0.0000	0.0000
2024/01/16	2032	01/08/2024	11.14 Put	Bond Future	1536.3900	1.5364	1740.5000	1.7405	13.285	0.0000	0.0000
2024/01/16	2032	01/08/2024	11.15 Call	Bond Future	3645.4300	3.6454	3282.2600	3.2823	9.962	0.0000	0.0000
2024/01/16	2032	01/08/2024	11.15 Put	Bond Future	1521.5800	1.5216	1724.1500	1.7242	13.313	0.0000	0.0000
2024/01/16	2032	01/08/2024	11.13 Call	Bond Future	3584.0400	3.5840	3223.9700	3.2240	10.046	0.0000	0.0000
2024/01/16	2032	01/08/2024	11.13 Put	Bond Future	1551.5800	1.5516	1757.2500	1.7573	13.256	0.0000	0.0000
2024/01/16	2032	01/08/2024		Bond Future	10.6922	90.3169	10.8128	89.7511	1.127	0.0000	0.0000
2024/01/16	2032	07/11/2024	11.48 Call	Bond Future	4767.7500	4.7678	4379.5400	4.3795	8.142	0.0000	0.0000

0
0
0
0
0
0
127,940
0
500
0
500
0
500
0
1,550
0
1,550
0
1,550
0
1,000
0
1,000
0
1,000
0
500
0
500
0
500
0
0
0
0
0
0
0
0
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/01/16	2032	07/11/2024	11.48 Put	Bond Future	1674.2500	1.6743	1864.6200	1.8646	11.370	0.0000	0.0000
2024/01/16	2032	07/11/2024	11.49 Call	Bond Future	4798.8800	4.7989	4409.4900	4.4095	8.114	0.0000	0.0000
2024/01/16	2032	07/11/2024	11.49 Put	Bond Future	1661.6300	1.6616	1850.8200	1.8508	11.386	0.0000	0.0000
2024/01/16	2032	07/11/2024	11.47 Call	Bond Future	4736.9600	4.7370	4349.9500	4.3500	8.170	0.0000	0.0000
2024/01/16	2032	07/11/2024	11.47 Put	Bond Future	1687.2500	1.6873	1878.8200	1.8788	11.354	0.0000	0.0000
2024/01/16	2032	07/11/2024	13.36 Call	Bond Future	11152.4900	11.1525	10621.1500	10.6212	4.764	0.0000	0.0000
2024/01/16	2032	07/11/2024	13.36 Put	Bond Future	324.0400	0.3240	371.2800	0.3713	14.578	0.0000	0.0000
2024/01/16	2032	07/11/2024	11.64 Put	Bond Future	1480.6300	1.4806	1652.6800	1.6527	11.620	0.0000	0.0000
2024/01/16	2032	07/11/2024	11.64 Call	Bond Future	5270.7500	5.2708	4864.2200	4.8642	7.713	0.0000	0.0000
2024/01/16	2032	07/11/2024		Bond Future	10.7895	88.2539	10.9163	87.6753	1.175	0.0000	0.0000
2024/01/16	2032	06/02/2025		Bond Future	10.8929	90.1405	11.0258	89.5499	1.221	0.0000	0.0000
2024/01/16	2032	06/02/2025	11.72 Call	Bond Future	5254.2500	5.2543	4849.5700	4.8496	7.702	0.0000	0.0000
2024/01/16	2032	06/02/2025	11.72 Put	Bond Future	1661.5400	1.6615	1847.4900	1.8475	11.191	0.0000	0.0000
2024/01/16	2033	01/02/2024		Bond Future	122.6123	122.6123	122.0445	122.0445	0.463	0.0000	0.0000
2024/01/16	2033	02/05/2024		Bond Future	123.8729	123.8729	123.2924	123.2924	0.469	0.0000	0.0000
2024/01/16	2033	01/08/2024		Bond Future	126.6368	126.6368	126.0435	126.0435	0.468	0.0000	0.0000
2024/01/16	2033	07/11/2024		Bond Future	128.1178	128.1178	127.5114	127.5114	0.473	0.0000	0.0000
2024/01/16	2033	06/02/2025		Bond Future	130.8903	130.8903	130.2712	130.2712	0.473	0.0000	0.0000
2024/01/16	2033	06/02/2025	124.94 Call	Bond Future	5950.2600	5.9503	5331.1900	5.3312	10.404	0.0000	0.0000
2024/01/16	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/16	2037	01/02/2024	13.93 Call	Bond Future	10615.2100	10.6152	9987.0300	9.9870	5.918	0.0000	0.0000
2024/01/16	2037	01/02/2024	13.93 Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2024/01/16	2037	01/02/2024	12.93 Call	Bond Future	5949.0200	5.9490	5323.4300	5.3234	10.516	0.0000	0.0000
2024/01/16	2037	01/02/2024	12.93 Put	Bond Future	3.4500	0.0035	6.0500	0.0061	75.362	0.0000	0.0000
2024/01/16	2037	01/02/2024	12.09 Put	Bond Future	266.1600	0.2662	407.8800	0.4079	53.246	0.0000	0.0000
2024/01/16	2037	01/02/2024	12.09 Call	Bond Future	1910.9100	1.9109	1424.4400	1.4244	25.458	0.0000	0.0000
2024/01/16	2037	01/02/2024		Bond Future	11.7868	78.5549	11.9015	77.9267	0.973	0.0000	0.0000
2024/01/16	2037	01/02/2024	12.32 Call	Bond Future	2954.1000	2.9541	2385.1800	2.3852	19.259	0.0000	0.0000
2024/01/16	2037	01/02/2024	12.32 Put	Bond Future	95.2100	0.0952	154.4800	0.1545	62.252	0.0000	0.0000
2024/01/16	2037	01/02/2024	12.33 Call	Bond Future	3001.8000	3.0018	2430.4300	2.4304	19.034	0.0000	0.0000
2024/01/16	2037	01/02/2024	12.33 Put	Bond Future	90.7600	0.0908	147.5800	0.1476	62.605	0.0000	0.0000
2024/01/16	2037	01/02/2024	12.31 Call	Bond Future	2906.5200	2.9065	2340.1200	2.3401	19.487	0.0000	0.0000
2024/01/16	2037	01/02/2024	12.31 Put	Bond Future	99.8300	0.0998	161.6200	0.1616	61.895	0.0000	0.0000
2024/01/16	2037	02/05/2024		Bond Future	11.8885	80.2821	12.0077	79.6400	1.002	0.0000	0.0000
2024/01/16	2037	02/05/2024	11.44 Call	Bond Future	1010.3100	1.0103	810.3400	0.8103	19.793	0.0000	0.0000
2024/01/16	2037	02/05/2024	11.44 Put	Bond Future	3497.7700	3.4978	3939.9500	3.9400	12.642	0.0000	0.0000
2024/01/16	2037	02/05/2024	11.45 Call	Bond Future	1029.4900	1.0295	826.8400	0.8268	19.685	0.0000	0.0000
2024/01/16	2037	02/05/2024	11.45 Put	Bond Future	3460.2500	3.4603	3899.7500	3.8998	12.701	0.0000	0.0000

0
0
0
0
0
0
1,615
0
1,615
1,526
0
0
0
8,052
1,160
0
0
0
0
0
0
2,500
0
2,500
0
2,500
87,699
0
0
0
0
0
0
0
47,574
0
0
0
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/16	2037	02/05/2024	11.43 Call	Bond Future	991.1900	0.9912	793.9100	0.7939	19.903	0.0000	0.0000
2024/01/16	2037	02/05/2024	11.43 Put	Bond Future	3535.4000	3.5354	3980.2700	3.9803	12.583	0.0000	0.0000
2024/01/16	2037	01/08/2024		Bond Future	11.9960	77.7981	12.1199	77.1420	1.033	0.0000	0.0000
2024/01/16	2037	01/08/2024	12.10 Call	Bond Future	3151.2700	3.1513	2795.7900	2.7958	11.281	0.0000	0.0000
2024/01/16	2037	01/08/2024	12.10 Put	Bond Future	2599.8900	2.5999	2900.5400	2.9005	11.564	0.0000	0.0000
2024/01/16	2037	01/08/2024	12.11 Call	Bond Future	3181.5200	3.1815	2824.1100	2.8241	11.234	0.0000	0.0000
2024/01/16	2037	01/08/2024	12.11 Put	Bond Future	2577.4200	2.5774	2876.1400	2.8761	11.590	0.0000	0.0000
2024/01/16	2037	01/08/2024	12.09 Call	Bond Future	3121.1400	3.1211	2767.5900	2.7676	11.328	0.0000	0.0000
2024/01/16	2037	01/08/2024	12.09 Put	Bond Future	2622.5300	2.6225	2925.1100	2.9251	11.538	0.0000	0.0000
2024/01/16	2037	01/08/2024	13.82 Call	Bond Future	9461.7900	9.4618	8888.1300	8.8881	6.063	0.0000	0.0000
2024/01/16	2037	01/08/2024	13.82 Put	Bond Future	562.1800	0.5622	644.6500	0.6447	14.670	0.0000	0.0000
2024/01/16	2037	01/08/2024	13.17 Call	Bond Future	6913.8600	6.9139	6396.3800	6.3964	7.485	0.0000	0.0000
2024/01/16	2037	01/08/2024	13.17 Put	Bond Future	1005.6900	1.0057	1144.3400	1.1443	13.787	0.0000	0.0000
2024/01/16	2037	07/11/2024		Bond Future	12.1176	79.6094	12.2467	78.9383	1.065	0.0000	0.0000
2024/01/16	2037	07/11/2024	12.58 Call	Bond Future	4977.8800	4.9779	4562.4200	4.5624	8.346	0.0000	0.0000
2024/01/16	2037	07/11/2024	12.58 Put	Bond Future	2611.7400	2.6117	2867.3700	2.8674	9.788	0.0000	0.0000
2024/01/16	2037	07/11/2024	12.59 Call	Bond Future	5010.1300	5.0101	4593.2900	4.5933	8.320	0.0000	0.0000
2024/01/16	2037	07/11/2024	12.59 Put	Bond Future	2593.9800	2.5940	2848.2300	2.8482	9.802	0.0000	0.0000
2024/01/16	2037	07/11/2024	12.57 Call	Bond Future	4945.7100	4.9457	4531.6200	4.5316	8.373	0.0000	0.0000
2024/01/16	2037	07/11/2024	12.57 Put	Bond Future	2629.6200	2.6296	2886.6200	2.8866	9.773	0.0000	0.0000
2024/01/16	2037	06/02/2025		Bond Future	12.2430	77.0510	12.3773	76.3657	1.097	0.0000	0.0000
2024/01/16	2037	06/02/2025	12.76 Call	Bond Future	5540.5400	5.5405	5115.5300	5.1155	7.671	0.0000	0.0000
2024/01/16	2037	06/02/2025	12.76 Put	Bond Future	2950.2500	2.9503	3210.5000	3.2105	8.821	0.0000	0.0000
2024/01/16	2038	01/02/2024		Bond Future	131.8106	131.8106	131.2341	131.2341	0.437	0.0000	0.0000
2024/01/16	2038	02/05/2024		Bond Future	134.7413	134.7413	134.1518	134.1518	0.437	0.0000	0.0000
2024/01/16	2038	01/08/2024		Bond Future	135.6749	135.6749	135.0729	135.0729	0.444	0.0000	0.0000
2024/01/16	2038	07/11/2024		Bond Future	138.8712	138.8712	138.2556	138.2556	0.443	0.0000	0.0000
2024/01/16	2038	06/02/2025		Bond Future	139.7501	139.7501	139.1227	139.1227	0.449	0.0000	0.0000
2024/01/16	2038	06/02/2025	135.23 Call	Bond Future	4520.0800	4.5201	3892.7000	3.8927	13.880	0.0000	0.0000
2024/01/16	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/16	2040	01/02/2024	12.30 Put	Bond Future	537.8700	0.5379	872.7700	0.8728	62.264	0.0000	0.0000
2024/01/16	2040	01/02/2024	12.30 Call	Bond Future	1376.4000	1.3764	854.9900	0.8550	37.882	0.0000	0.0000
2024/01/16	2040	01/02/2024	12.90 Put	Bond Future	39.8300	0.0398	79.4800	0.0795	99.548	0.0000	0.0000
2024/01/16	2040	01/02/2024	12.90 Call	Bond Future	4163.8400	4.1638	3347.1800	3.3472	19.613	0.0000	0.0000
2024/01/16	2040	01/02/2024	13.90 Call	Bond Future	9128.1000	9.1281	8271.9500	8.2720	9.379	0.0000	0.0000
2024/01/16	2040	01/02/2024	13.90 Put	Bond Future	0.1200	0.0001	0.2800	0.0003	133.333	0.0000	0.0000
2024/01/16	2040	01/02/2024	12.34 Call	Bond Future	1529.8200	1.5298	975.5000	0.9755	36.234	0.0000	0.0000
2024/01/16	2040	01/02/2024	12.34 Put	Bond Future	465.1800	0.4652	767.1700	0.7672	64.919	0.0000	0.0000

0
0
0
0
0
1,383
0
0
0
0
1,383
0
1,383
9,175
0
0
0
0
0
0
0
0
0
0
1,020
4,193
0
0
0
0
0
0
0
0
0
0
0
0
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/16	2040	01/02/2024	12.35 Call	Bond Future	1569.2700	1.5693	1006.9600	1.0070	35.833	0.0000	0.0000
2024/01/16	2040	01/02/2024	12.35 Put	Bond Future	448.2600	0.4483	742.2600	0.7423	65.587	0.0000	0.0000
2024/01/16	2040	01/02/2024	12.33 Call	Bond Future	1490.7500	1.4908	944.5200	0.9445	36.641	0.0000	0.0000
2024/01/16	2040	01/02/2024	12.33 Put	Bond Future	482.5400	0.4825	792.6200	0.7926	64.260	0.0000	0.0000
2024/01/16	2040	01/02/2024		Bond Future	12.1533	78.1347	12.3031	77.2784	1.233	0.0000	0.0000
2024/01/16	2040	02/05/2024		Bond Future	12.2620	79.8526	12.4176	78.9774	1.269	0.0000	0.0000
2024/01/16	2040	02/05/2024	11.61 Call	Bond Future	693.5300	0.6935	500.1200	0.5001	27.888	0.0000	0.0000
2024/01/16	2040	02/05/2024	11.61 Put	Bond Future	4534.7800	4.5348	5216.6000	5.2166	15.035	0.0000	0.0000
2024/01/16	2040	02/05/2024	11.62 Call	Bond Future	708.7300	0.7087	512.0800	0.5121	27.747	0.0000	0.0000
2024/01/16	2040	02/05/2024	11.62 Put	Bond Future	4488.8700	4.4889	5167.4500	5.1675	15.117	0.0000	0.0000
2024/01/16	2040	02/05/2024	11.60 Call	Bond Future	678.6900	0.6787	488.4700	0.4885	28.028	0.0000	0.0000
2024/01/16	2040	02/05/2024	11.60 Put	Bond Future	4581.1300	4.5811	5266.1400	5.2661	14.953	0.0000	0.0000
2024/01/16	2040	01/08/2024		Bond Future	12.3768	77.1088	12.5386	76.2143	1.307	0.0000	0.0000
2024/01/16	2040	01/08/2024	12.33 Call	Bond Future	2914.3400	2.9143	2475.2000	2.4752	15.068	0.0000	0.0000
2024/01/16	2040	01/08/2024	12.33 Put	Bond Future	3176.2900	3.1763	3631.6300	3.6316	14.336	0.0000	0.0000
2024/01/16	2040	01/08/2024	12.34 Call	Bond Future	2943.9900	2.9440	2502.1700	2.5022	15.008	0.0000	0.0000
2024/01/16	2040	01/08/2024	12.34 Put	Bond Future	3149.8800	3.1499	3602.5400	3.6025	14.371	0.0000	0.0000
2024/01/16	2040	01/08/2024	12.32 Call	Bond Future	2884.5900	2.8846	2448.1500	2.4482	15.130	0.0000	0.0000
2024/01/16	2040	01/08/2024	12.32 Put	Bond Future	3202.6700	3.2027	3660.7100	3.6607	14.302	0.0000	0.0000
2024/01/16	2040	07/11/2024		Bond Future	12.5055	78.9038	12.6740	77.9888	1.347	0.0000	0.0000
2024/01/16	2040	07/11/2024	12.85 Call	Bond Future	4819.4100	4.8194	4280.4000	4.2804	11.184	0.0000	0.0000
2024/01/16	2040	07/11/2024	12.85 Put	Bond Future	2966.3800	2.9664	3342.3700	3.3424	12.675	0.0000	0.0000
2024/01/16	2040	07/11/2024	12.86 Call	Bond Future	4852.1800	4.8522	4311.2100	4.3112	11.149	0.0000	0.0000
2024/01/16	2040	07/11/2024	12.86 Put	Bond Future	2946.4000	2.9464	3320.4300	3.3204	12.694	0.0000	0.0000
2024/01/16	2040	07/11/2024	12.84 Call	Bond Future	4786.7200	4.7867	4249.6700	4.2497	11.220	0.0000	0.0000
2024/01/16	2040	07/11/2024	12.84 Put	Bond Future	2986.5000	2.9865	3364.4500	3.3645	12.655	0.0000	0.0000
2024/01/16	2040	06/02/2025		Bond Future	12.6375	76.0793	12.8127	75.1450	1.387	0.0000	0.0000
2024/01/16	2040	06/02/2025	12.95 Call	Bond Future	5249.3400	5.2493	4709.4000	4.7094	10.286	0.0000	0.0000
2024/01/16	2040	06/02/2025	12.95 Put	Bond Future	3595.3700	3.5954	3989.7400	3.9897	10.969	0.0000	0.0000
2024/01/16	2044	01/02/2024	13.25 Call	Bond Future	5396.5500	5.3966	4633.4900	4.6335	14.140	0.0000	0.0000
2024/01/16	2044	01/02/2024	13.25 Put	Bond Future	10.3100	0.0103	20.0600	0.0201	94.568	0.0000	0.0000
2024/01/16	2044	01/02/2024	13.00 Call	Bond Future	4131.6200	4.1316	3391.9400	3.3919	17.903	0.0000	0.0000
2024/01/16	2044	01/02/2024	13.00 Put	Bond Future	38.4600	0.0385	71.5900	0.0716	86.141	0.0000	0.0000
2024/01/16	2044	01/02/2024		Bond Future	12.2577	74.1793	12.3925	73.4065	1.100	0.0000	0.0000
2024/01/16	2044	01/02/2024	12.28 Call	Bond Future	938.7100	0.9387	559.1900	0.5592	40.430	0.0000	0.0000
2024/01/16	2044	01/02/2024	12.28 Put	Bond Future	809.8600	0.8099	1203.1500	1.2032	48.563	0.0000	0.0000
2024/01/16	2044	01/02/2024	12.29 Call	Bond Future	970.0500	0.9701	582.2100	0.5822	39.981	0.0000	0.0000
2024/01/16	2044	01/02/2024	12.29 Put	Bond Future	783.5700	0.7836	1168.5400	1.1685	49.130	0.0000	0.0000

0
0
0
0
109,834
38,980
0
0
0
0
0
0
0
0
0
0
0
0
0
0
8,697
0
0
0
0
0
0
0
0
0
0
0
5,000
0
15,000
87,616
0
0
0
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/16	2044	01/02/2024	12.27 Call	Bond Future	907.8700	0.9079	536.7000	0.5367	40.884	0.0000	0.0000
2024/01/16	2044	01/02/2024	12.27 Put	Bond Future	836.7300	0.8367	1238.3700	1.2384	48.001	0.0000	0.0000
2024/01/16	2044	02/05/2024		Bond Future	12.3637	75.8103	12.5035	75.0204	1.131	0.0000	0.0000
2024/01/16	2044	02/05/2024	11.66 Call	Bond Future	640.5000	0.6405	475.3800	0.4754	25.780	0.0000	0.0000
2024/01/16	2044	02/05/2024	11.66 Put	Bond Future	4840.5700	4.8406	5465.2900	5.4653	12.906	0.0000	0.0000
2024/01/16	2044	02/05/2024	11.67 Call	Bond Future	654.8100	0.6548	486.8600	0.4869	25.649	0.0000	0.0000
2024/01/16	2044	02/05/2024	11.67 Put	Bond Future	4792.4400	4.7924	5414.3300	5.4143	12.976	0.0000	0.0000
2024/01/16	2044	02/05/2024	11.65 Call	Bond Future	626.4100	0.6264	464.1000	0.4641	25.911	0.0000	0.0000
2024/01/16	2044	02/05/2024	11.65 Put	Bond Future	4889.0000	4.8890	5516.5300	5.5165	12.836	0.0000	0.0000
2024/01/16	2044	01/08/2024		Bond Future	12.4754	73.1024	12.6206	72.2952	1.164	0.0000	0.0000
2024/01/16	2044	01/08/2024	12.29 Call	Bond Future	2499.5600	2.4996	2134.6900	2.1347	14.597	0.0000	0.0000
2024/01/16	2044	01/08/2024	12.29 Put	Bond Future	3551.6500	3.5517	3993.9200	3.9939	12.453	0.0000	0.0000
2024/01/16	2044	01/08/2024	12.30 Call	Bond Future	2527.2200	2.5272	2159.8300	2.1598	14.537	0.0000	0.0000
2024/01/16	2044	01/08/2024	12.30 Put	Bond Future	3521.9000	3.5219	3961.6500	3.9617	12.486	0.0000	0.0000
2024/01/16	2044	01/08/2024	12.28 Call	Bond Future	2472.0500	2.4721	2109.7000	2.1097	14.658	0.0000	0.0000
2024/01/16	2044	01/08/2024	12.28 Put	Bond Future	3581.6100	3.5816	4026.4000	4.0264	12.419	0.0000	0.0000
2024/01/16	2044	07/11/2024	12.91 Call	Bond Future	4789.0800	4.7891	4305.7200	4.3057	10.093	0.0000	0.0000
2024/01/16	2044	07/11/2024	12.91 Put	Bond Future	3112.1900	3.1122	3454.4800	3.4545	10.998	0.0000	0.0000
2024/01/16	2044	07/11/2024	12.92 Call	Bond Future	4821.2700	4.8213	4336.1500	4.3362	10.062	0.0000	0.0000
2024/01/16	2044	07/11/2024	12.92 Put	Bond Future	3091.3800	3.0914	3431.9100	3.4319	11.015	0.0000	0.0000
2024/01/16	2044	07/11/2024	12.90 Call	Bond Future	4756.7000	4.7567	4275.1000	4.2751	10.125	0.0000	0.0000
2024/01/16	2044	07/11/2024	12.90 Put	Bond Future	3132.8800	3.1329	3476.9300	3.4769	10.982	0.0000	0.0000
2024/01/16	2044	07/11/2024		Bond Future	12.6000	74.8040	12.7511	73.9783	1.200	0.0000	0.0000
2024/01/16	2044	06/02/2025		Bond Future	12.7272	72.0171	12.8843	71.1740	1.235	0.0000	0.0000
2024/01/16	2044	06/02/2025	13.02 Call	Bond Future	5189.3100	5.1893	4701.7100	4.7017	9.396	0.0000	0.0000
2024/01/16	2044	06/02/2025	13.02 Put	Bond Future	3631.3100	3.6313	3986.8000	3.9868	9.790	0.0000	0.0000
2024/01/16	2046	01/02/2024		Bond Future	116.0245	116.0245	114.8129	114.8129	1.044	0.0000	0.0000
2024/01/16	2046	02/05/2024		Bond Future	116.4532	116.4532	115.2148	115.2148	1.063	0.0000	0.0000
2024/01/16	2046	01/08/2024		Bond Future	119.0513	119.0513	117.7855	117.7855	1.063	0.0000	0.0000
2024/01/16	2046	07/11/2024		Bond Future	119.6472	119.6472	118.3525	118.3525	1.082	0.0000	0.0000
2024/01/16	2046	06/02/2025		Bond Future	122.2350	122.2350	120.9127	120.9127	1.082	0.0000	0.0000
2024/01/16	2046	06/02/2025	114.01 Call	Bond Future	8225.0000	8.2250	6902.6500	6.9027	16.077	0.0000	0.0000
2024/01/16	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/16	2050	01/02/2024		Bond Future	115.4311	115.4311	114.1743	114.1743	1.089	0.0000	0.0000
2024/01/16	2050	02/05/2024		Bond Future	117.9974	117.9974	116.7126	116.7126	1.089	0.0000	0.0000
2024/01/16	2050	01/08/2024		Bond Future	118.3224	118.3224	117.0094	117.0094	1.110	0.0000	0.0000
2024/01/16	2050	07/11/2024		Bond Future	121.1099	121.1099	119.7664	119.7664	1.109	0.0000	0.0000
2024/01/16	2050	06/02/2025		Bond Future	121.3609	121.3609	119.9898	119.9898	1.130	0.0000	0.0000

0

0

5,606

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

11,523

15,355

0

0

0

0

0

9,650

13,039

0

0

0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/16	2050	06/02/2025	115.60 Call	Bond Future	5760.8900	5.7609	4389.7700	4.3898	23.800	0.0000	0.0000
2024/01/16	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/16	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/16	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/16	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/16	AL37	01/02/2024		Index Future	947.2560	947.2560	943.5290	943.5290	0.393	0.0000	0.0000
2024/01/16	AL37	02/05/2024		Index Future	968.0810	968.0810	964.2700	964.2700	0.394	0.0000	0.0000
2024/01/16	AL37	01/08/2024		Index Future	989.4560	989.4560	985.5630	985.5630	0.393	0.0000	0.0000
2024/01/16	AL37	07/11/2024		Index Future	1012.5460	1012.5460	1008.5660	1008.5660	0.393	0.0000	0.0000
2024/01/16	AL37	06/02/2025		Index Future	1034.2580	1034.2580	1030.1960	1030.1960	0.393	0.0000	0.0000
2024/01/16	AL7T	01/02/2024		Index Future	1098.5780	1098.5780	1091.7740	1091.7740	0.619	0.0000	0.0000
2024/01/16	AL7T	02/05/2024		Index Future	1122.7280	1122.7280	1115.7730	1115.7730	0.619	0.0000	0.0000
2024/01/16	AL7T	01/08/2024		Index Future	1147.5180	1147.5180	1140.4120	1140.4120	0.619	0.0000	0.0000
2024/01/16	AL7T	07/11/2024		Index Future	1174.2970	1174.2970	1167.0290	1167.0290	0.619	0.0000	0.0000
2024/01/16	AL7T	06/02/2025		Index Future	1199.4770	1199.4770	1192.0570	1192.0570	0.619	0.0000	0.0000
2024/01/16	ALBI	01/02/2024		Index Future	950.0010	950.0010	943.7630	943.7630	0.657	0.0000	0.0000
2024/01/16	ALBI	02/05/2024		Index Future	970.8850	970.8850	964.5090	964.5090	0.657	0.0000	0.0000
2024/01/16	ALBI	01/08/2024		Index Future	992.3230	992.3230	985.8070	985.8070	0.657	0.0000	0.0000
2024/01/16	ALBI	07/11/2024		Index Future	1015.4800	1015.4800	1008.8160	1008.8160	0.656	0.0000	0.0000
2024/01/16	ALBI	06/02/2025		Index Future	1037.2540	1037.2540	1030.4510	1030.4510	0.656	0.0000	0.0000
2024/01/16	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/16	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/16	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/16	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/16	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/16	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/16	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/16	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/16	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/16	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
104
16
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/16	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/16	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/16	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/16	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/01/16	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/16	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/16	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/16	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/16	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/16	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/01/16	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/16	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/16	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/16	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/16	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/16	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/16	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/16	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/16	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/16	ES33	01/02/2024		Bond Future	12.1780	76.8774	12.2824	76.4042	0.857	0.0000	0.0000
2024/01/16	ES33	02/05/2024		Bond Future	12.3042	74.7881	12.4131	74.3044	0.885	0.0000	0.0000
2024/01/16	ES33	01/08/2024		Bond Future	12.4346	76.4565	12.5483	75.9620	0.914	0.0000	0.0000
2024/01/16	ES33	07/11/2024		Bond Future	12.5978	74.4536	12.7169	73.9479	0.945	0.0000	0.0000
2024/01/16	ES33	06/02/2025		Bond Future	12.7683	76.0613	12.8929	75.5449	0.976	0.0000	0.0000
2024/01/16	ES33	06/02/2025	13.34 Call	Bond Future	2329.7100	2.3297	1813.2800	1.8133	22.167	0.0000	0.0000
2024/01/16	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/16	ES42	01/02/2024		Bond Future	12.8116	72.2337	12.9614	71.4559	1.169	0.0000	0.0000
2024/01/16	ES42	02/05/2024		Bond Future	12.9376	69.5772	13.0933	68.7821	1.204	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/16	ES42	01/08/2024		Bond Future	13.0650	71.1289	13.2269	70.3161	1.239	0.0000	0.0000
2024/01/16	ES42	07/11/2024		Bond Future	13.2189	68.5347	13.3879	67.7031	1.278	0.0000	0.0000
2024/01/16	ES42	06/02/2025		Bond Future	13.3715	70.0123	13.5474	69.1630	1.316	0.0000	0.0000
2024/01/16	ES42	06/02/2025	13.71 Call	Bond Future	1618.8300	1.6188	769.5300	0.7695	52.464	0.0000	0.0000
2024/01/16	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/16	GOVI	01/02/2024		GOVI	936.3900	936.3900	930.3110	930.3110	0.649	0.0000	0.0000
2024/01/16	GOVI	01/02/2024	879.99 Call	GOVI	564000.0000	56.4000	503210.0000	50.3210	10.778	0.0000	0.0000
2024/01/16	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/16	GOVI	01/02/2024	880.00 Call	GOVI	563900.0000	56.3900	503110.0000	50.3110	10.780	0.0000	0.0000
2024/01/16	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/16	GOVI	01/02/2024	879.98 Call	GOVI	564100.0000	56.4100	503310.0000	50.3310	10.776	0.0000	0.0000
2024/01/16	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/16	GOVI	02/05/2024		GOVI	956.9750	956.9750	950.7610	950.7610	0.649	0.0000	0.0000
2024/01/16	GOVI	02/05/2024	950.98 Call	GOVI	59950.0000	5.9950	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/16	GOVI	02/05/2024	950.98 Put	GOVI	0.0000	0.0000	2190.0000	0.2190	100.000	0.0000	0.0000
2024/01/16	GOVI	02/05/2024	950.99 Call	GOVI	59850.0000	5.9850	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/16	GOVI	02/05/2024	950.99 Put	GOVI	0.0000	0.0000	2290.0000	0.2290	100.000	0.0000	0.0000
2024/01/16	GOVI	02/05/2024	950.97 Call	GOVI	60050.0000	6.0050	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/16	GOVI	02/05/2024	950.97 Put	GOVI	0.0000	0.0000	2090.0000	0.2090	100.000	0.0000	0.0000
2024/01/16	GOVI	01/08/2024	943.38 Call	GOVI	347250.0000	34.7250	283760.0000	28.3760	18.284	0.0000	0.0000
2024/01/16	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/16	GOVI	01/08/2024	943.39 Call	GOVI	347150.0000	34.7150	283660.0000	28.3660	18.289	0.0000	0.0000
2024/01/16	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/16	GOVI	01/08/2024	943.37 Call	GOVI	347350.0000	34.7350	283860.0000	28.3860	18.278	0.0000	0.0000
2024/01/16	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/16	GOVI	01/08/2024		GOVI	978.1050	978.1050	971.7560	971.7560	0.649	0.0000	0.0000
2024/01/16	GOVI	07/11/2024	948.79 Call	GOVI	521400.0000	52.1400	456470.0000	45.6470	12.453	0.0000	0.0000
2024/01/16	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/16	GOVI	07/11/2024	948.80 Call	GOVI	521300.0000	52.1300	456370.0000	45.6370	12.455	0.0000	0.0000
2024/01/16	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/16	GOVI	07/11/2024	948.78 Call	GOVI	521500.0000	52.1500	456570.0000	45.6570	12.451	0.0000	0.0000
2024/01/16	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/16	GOVI	07/11/2024		GOVI	1000.9300	1000.9300	994.4370	994.4370	0.649	0.0000	0.0000
2024/01/16	GOVI	06/02/2025		GOVI	1022.3930	1022.3930	1015.7630	1015.7630	0.648	0.0000	0.0000
2024/01/16	GOVI	06/02/2025	972.00 Call	GOVI	503930.0000	50.3930	437630.0000	43.7630	13.157	0.0000	0.0000
2024/01/16	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/16	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000

0
0
0
0
0

399
0
0
0
0
0
0

327
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0

0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/16	IGOV	01/02/2024		Index Future	346.7330	346.7330	344.7550	344.7550	0.570	0.0000	0.0000
2024/01/16	IGOV	02/05/2024		Index Future	354.4420	354.4420	352.4190	352.4190	0.571	0.0000	0.0000
2024/01/16	IGOV	01/08/2024		Index Future	362.3520	362.3520	360.2850	360.2850	0.570	0.0000	0.0000
2024/01/16	IGOV	07/11/2024		Index Future	370.8960	370.8960	368.7820	368.7820	0.570	0.0000	0.0000
2024/01/16	IGOV	06/02/2025		Index Future	378.9290	378.9290	376.7700	376.7700	0.570	0.0000	0.0000
2024/01/16	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/01/16	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/01/16	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/01/16	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/01/16	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/01/16	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/01/16	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/01/16	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/01/16	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/01/16	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/01/16	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/01/16	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/01/16	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/01/16	JBAF	17/01/2024		Jibar Tradeable Future	8.3970	91.6030	8.3770	91.6230	0.238	0.0000	0.0000
2024/01/16	JBAF	21/02/2024		Jibar Tradeable Future	8.3380	91.6620	8.3450	91.6550	0.084	0.0000	0.0000
2024/01/16	JBAF	20/03/2024		Jibar Tradeable Future	8.3080	91.6920	8.3280	91.6720	0.241	0.0000	0.0000
2024/01/16	JBAF	17/04/2024		Jibar Tradeable Future	8.2500	91.7500	8.2480	91.7520	0.024	0.0000	0.0000
2024/01/16	JBAF	15/05/2024		Jibar Tradeable Future	8.2200	91.7800	8.2170	91.7830	0.036	0.0000	0.0000
2024/01/16	JBAF	19/06/2024		Jibar Tradeable Future	8.0700	91.9300	8.0880	91.9120	0.223	0.0000	0.0000
2024/01/16	JBAF	18/09/2024		Jibar Tradeable Future	7.8400	92.1600	7.8570	92.1430	0.217	0.0000	0.0000
2024/01/16	JBAF	18/12/2024		Jibar Tradeable Future	7.4900	92.5100	7.5380	92.4620	0.641	0.0000	0.0000
2024/01/16	JBAF	19/03/2025		Jibar Tradeable Future	7.3500	92.6500	7.4300	92.5700	1.088	0.0000	0.0000
2024/01/16	JBAF	18/06/2025		Jibar Tradeable Future	7.2690	92.7310	7.3460	92.6540	1.059	0.0000	0.0000
2024/01/16	JBAF	17/09/2025		Jibar Tradeable Future	7.2200	92.7800	7.2900	92.7100	0.970	0.0000	0.0000
2024/01/16	JBAF	17/12/2025		Jibar Tradeable Future	7.3600	92.6400	7.4090	92.5910	0.666	0.0000	0.0000
2024/01/16	R035	01/02/2024		Bond Future	11.3866	88.3074	11.5014	87.6778	1.008	0.0000	0.0000
2024/01/16	R035	01/02/2024	12.19 Call	Bond Future	4295.0400	4.2950	3682.1500	3.6822	14.270	0.0000	0.0000

606

16

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

22,869

0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/16	R035	01/02/2024	12.19 Put	Bond Future	23.5100	0.0235	40.2000	0.0402	70.991	0.0000	0.0000
2024/01/16	R035	01/02/2024	12.20 Call	Bond Future	4345.0200	4.3450	3731.3000	3.7313	14.125	0.0000	0.0000
2024/01/16	R035	01/02/2024	12.20 Put	Bond Future	22.2600	0.0223	38.1200	0.0381	71.249	0.0000	0.0000
2024/01/16	R035	01/02/2024	12.18 Call	Bond Future	4245.0600	4.2451	3633.0500	3.6331	14.417	0.0000	0.0000
2024/01/16	R035	01/02/2024	12.18 Put	Bond Future	24.8200	0.0248	42.3900	0.0424	70.790	0.0000	0.0000
2024/01/16	R035	01/02/2024	10.62 Put	Bond Future	4385.4200	4.3854	5009.8200	5.0098	14.238	0.0000	0.0000
2024/01/16	R035	01/02/2024	10.62 Call	Bond Future	7.0100	0.0070	1.8300	0.0018	73.894	0.0000	0.0000
2024/01/16	R035	01/02/2024	11.12 Put	Bond Future	1752.3300	1.7523	2251.0100	2.2510	28.458	0.0000	0.0000
2024/01/16	R035	01/02/2024	11.12 Call	Bond Future	264.2200	0.2642	133.3200	0.1333	49.542	0.0000	0.0000
2024/01/16	R035	01/02/2024	13.46 Call	Bond Future	10424.6800	10.4247	9795.1100	9.7951	6.039	0.0000	0.0000
2024/01/16	R035	01/02/2024	13.46 Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2024/01/16	R035	02/05/2024	11.20 Call	Bond Future	1304.5400	1.3045	1061.1800	1.0612	18.655	0.0000	0.0000
2024/01/16	R035	02/05/2024	11.20 Put	Bond Future	2823.7400	2.8237	3223.9700	3.2240	14.174	0.0000	0.0000
2024/01/16	R035	02/05/2024	11.21 Call	Bond Future	1327.2600	1.3273	1081.0400	1.0810	18.551	0.0000	0.0000
2024/01/16	R035	02/05/2024	11.21 Put	Bond Future	2790.9500	2.7910	3188.3200	3.1883	14.238	0.0000	0.0000
2024/01/16	R035	02/05/2024	11.19 Call	Bond Future	1281.8600	1.2819	1041.3600	1.0414	18.762	0.0000	0.0000
2024/01/16	R035	02/05/2024	11.19 Put	Bond Future	2856.6300	2.8566	3259.7200	3.2597	14.111	0.0000	0.0000
2024/01/16	R035	02/05/2024		Bond Future	11.4769	85.7376	11.5964	85.0940	1.041	0.0000	0.0000
2024/01/16	R035	01/08/2024		Bond Future	11.5693	87.6300	11.6936	86.9724	1.074	0.0000	0.0000
2024/01/16	R035	01/08/2024	11.80 Call	Bond Future	3516.5700	3.5166	3137.6000	3.1376	10.777	0.0000	0.0000
2024/01/16	R035	01/08/2024	11.80 Put	Bond Future	2301.4200	2.3014	2580.0400	2.5800	12.106	0.0000	0.0000
2024/01/16	R035	01/08/2024	11.81 Call	Bond Future	3548.6300	3.5486	3167.7900	3.1678	10.732	0.0000	0.0000
2024/01/16	R035	01/08/2024	11.81 Put	Bond Future	2281.3600	2.2814	2558.1100	2.5581	12.131	0.0000	0.0000
2024/01/16	R035	01/08/2024	11.79 Call	Bond Future	3484.8800	3.4849	3107.7800	3.1078	10.821	0.0000	0.0000
2024/01/16	R035	01/08/2024	11.79 Put	Bond Future	2321.8900	2.3219	2602.3800	2.6024	12.080	0.0000	0.0000
2024/01/16	R035	07/11/2024		Bond Future	11.6893	85.1562	11.8192	84.4836	1.111	0.0000	0.0000
2024/01/16	R035	07/11/2024	12.18 Call	Bond Future	4842.5500	4.8426	4420.6500	4.4207	8.712	0.0000	0.0000
2024/01/16	R035	07/11/2024	12.18 Put	Bond Future	2339.8800	2.3399	2590.5700	2.5906	10.714	0.0000	0.0000
2024/01/16	R035	07/11/2024	12.19 Call	Bond Future	4875.4300	4.8754	4452.0900	4.4521	8.683	0.0000	0.0000
2024/01/16	R035	07/11/2024	12.19 Put	Bond Future	2322.8400	2.3228	2572.0900	2.5721	10.730	0.0000	0.0000
2024/01/16	R035	07/11/2024	12.17 Call	Bond Future	4809.7400	4.8097	4389.3000	4.3893	8.741	0.0000	0.0000
2024/01/16	R035	07/11/2024	12.17 Put	Bond Future	2357.0300	2.3570	2609.1800	2.6092	10.698	0.0000	0.0000
2024/01/16	R035	06/02/2025		Bond Future	11.8154	86.9772	11.9509	86.2905	1.147	0.0000	0.0000
2024/01/16	R035	06/02/2025	12.41 Call	Bond Future	5353.9600	5.3540	4915.4000	4.9154	8.191	0.0000	0.0000
2024/01/16	R035	06/02/2025	12.41 Put	Bond Future	2397.8900	2.3979	2646.0400	2.6460	10.349	0.0000	0.0000
2024/01/16	R053	01/02/2024	12.93 Call	Bond Future	5386.8800	5.3869	4417.1600	4.4172	18.002	0.0000	0.0000
2024/01/16	R053	01/02/2024	12.93 Put	Bond Future	56.5800	0.0566	103.7800	0.1038	83.422	0.0000	0.0000
2024/01/16	R053	01/02/2024	12.94 Call	Bond Future	5452.6100	5.4526	4480.8500	4.4809	17.822	0.0000	0.0000

0
0
0
0
0
0
400
0
400
0
400
0
0
0
0
0
0
160,447
0
0
0
0
0
0
0
0
19,875
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/16	R053	01/02/2024	12.94 Put	Bond Future	53.8800	0.0539	99.0400	0.0990	83.816	0.0000	0.0000
2024/01/16	R053	01/02/2024	12.92 Call	Bond Future	5321.1600	5.3212	4353.5600	4.3536	18.184	0.0000	0.0000
2024/01/16	R053	01/02/2024	12.92 Put	Bond Future	59.3800	0.0594	108.7000	0.1087	83.058	0.0000	0.0000
2024/01/16	R053	01/02/2024		Bond Future	12.1920	99.5586	12.3268	98.5417	1.106	0.0000	0.0000
2024/01/16	R053	02/05/2024		Bond Future	12.2934	95.8832	12.4335	94.8437	1.139	0.0000	0.0000
2024/01/16	R053	02/05/2024	13.03 Call	Bond Future	6462.3900	6.4624	5682.9800	5.6830	12.061	0.0000	0.0000
2024/01/16	R053	02/05/2024	13.03 Put	Bond Future	1223.0300	1.2230	1483.0700	1.4831	21.262	0.0000	0.0000
2024/01/16	R053	02/05/2024	13.04 Call	Bond Future	6514.8200	6.5148	5732.7400	5.7327	12.005	0.0000	0.0000
2024/01/16	R053	02/05/2024	13.04 Put	Bond Future	1208.0400	1.2080	1465.4100	1.4654	21.305	0.0000	0.0000
2024/01/16	R053	02/05/2024	13.02 Call	Bond Future	6410.0500	6.4101	5633.3200	5.6333	12.117	0.0000	0.0000
2024/01/16	R053	02/05/2024	13.02 Put	Bond Future	1238.2100	1.2382	1500.9300	1.5009	21.218	0.0000	0.0000
2024/01/16	R053	01/08/2024	13.14 Call	Bond Future	7472.6600	7.4727	6734.4000	6.7344	9.879	0.0000	0.0000
2024/01/16	R053	01/08/2024	13.14 Put	Bond Future	2271.1600	2.2712	2595.1300	2.5951	14.265	0.0000	0.0000
2024/01/16	R053	01/08/2024	13.15 Call	Bond Future	7520.8300	7.5208	6780.4200	6.7804	9.845	0.0000	0.0000
2024/01/16	R053	01/08/2024	13.15 Put	Bond Future	2252.9700	2.2530	2574.7900	2.5748	14.284	0.0000	0.0000
2024/01/16	R053	01/08/2024	13.13 Call	Bond Future	7424.5400	7.4245	6688.4600	6.6885	9.914	0.0000	0.0000
2024/01/16	R053	01/08/2024	13.13 Put	Bond Future	2289.5000	2.2895	2615.6500	2.6157	14.245	0.0000	0.0000
2024/01/16	R053	01/08/2024		Bond Future	12.3971	97.9992	12.5426	96.9370	1.173	0.0000	0.0000
2024/01/16	R053	07/11/2024	12.80 Call	Bond Future	6219.4700	6.2195	5589.8700	5.5899	10.123	0.0000	0.0000
2024/01/16	R053	07/11/2024	12.80 Put	Bond Future	4242.5300	4.2425	4699.5300	4.6995	10.772	0.0000	0.0000
2024/01/16	R053	07/11/2024	12.81 Call	Bond Future	6261.5900	6.2616	5629.7000	5.6297	10.092	0.0000	0.0000
2024/01/16	R053	07/11/2024	12.81 Put	Bond Future	4215.0900	4.2151	4669.8000	4.6698	10.788	0.0000	0.0000
2024/01/16	R053	07/11/2024	12.79 Call	Bond Future	6177.4400	6.1774	5550.1500	5.5502	10.155	0.0000	0.0000
2024/01/16	R053	07/11/2024	12.79 Put	Bond Future	4270.1500	4.2702	4729.4600	4.7295	10.756	0.0000	0.0000
2024/01/16	R053	07/11/2024		Bond Future	12.5216	94.4095	12.6732	93.3229	1.211	0.0000	0.0000
2024/01/16	R053	06/02/2025		Bond Future	12.6462	96.4261	12.8040	95.3165	1.248	0.0000	0.0000
2024/01/16	R053	06/02/2025	12.94 Call	Bond Future	7023.8400	7.0238	6382.9800	6.3830	9.124	0.0000	0.0000
2024/01/16	R053	06/02/2025	12.94 Put	Bond Future	4978.0800	4.9781	5446.7300	5.4467	9.414	0.0000	0.0000
2024/01/16	R186	01/02/2024		Bond Future	8.6937	105.8317	8.7702	105.6356	0.880	0.0000	0.0000
2024/01/16	R186	01/02/2024	9.51 Call	Bond Future	2071.3800	2.0714	1876.6400	1.8766	9.401	0.0000	0.0000
2024/01/16	R186	01/02/2024	9.51 Put	Bond Future	2.5800	0.0026	3.9500	0.0040	53.101	0.0000	0.0000
2024/01/16	R186	01/02/2024	9.52 Call	Bond Future	2096.2300	2.0962	1901.4100	1.9014	9.294	0.0000	0.0000
2024/01/16	R186	01/02/2024	9.52 Put	Bond Future	2.4100	0.0024	3.7000	0.0037	53.527	0.0000	0.0000
2024/01/16	R186	01/02/2024	9.50 Call	Bond Future	2046.5200	2.0465	1851.8700	1.8519	9.511	0.0000	0.0000
2024/01/16	R186	01/02/2024	9.50 Put	Bond Future	2.7500	0.0028	4.2100	0.0042	53.091	0.0000	0.0000
2024/01/16	R186	02/05/2024		Bond Future	8.6667	108.1586	8.7516	107.9580	0.979	0.0000	0.0000
2024/01/16	R186	02/05/2024	10.40 Call	Bond Future	4029.5500	4.0296	3835.5100	3.8355	4.815	0.0000	0.0000
2024/01/16	R186	02/05/2024	10.40 Put	Bond Future	29.7300	0.0297	36.2600	0.0363	21.964	0.0000	0.0000

0
0
0
0
5,189
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
33,214
0
0
0
0
0
0
0
73,214
0
2,030

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/01/16	R186	02/05/2024	9.73 Put	Bond Future	104.6800	0.1047	126.0400	0.1260	20.405	0.0000	0.0000
2024/01/16	R186	02/05/2024	9.73 Call	Bond Future	2581.9000	2.5819	2402.6900	2.4027	6.941	0.0000	0.0000
2024/01/16	R186	02/05/2024	8.00 Call	Bond Future	122.4700	0.1225	93.1400	0.0931	23.949	0.0000	0.0000
2024/01/16	R186	02/05/2024	8.00 Put	Bond Future	1715.0600	1.7151	1886.3000	1.8863	9.984	0.0000	0.0000
2024/01/16	R186	02/05/2024	8.01 Call	Bond Future	126.5700	0.1266	96.4600	0.0965	23.789	0.0000	0.0000
2024/01/16	R186	02/05/2024	8.01 Put	Bond Future	1695.0400	1.6950	1865.5000	1.8655	10.056	0.0000	0.0000
2024/01/16	R186	02/05/2024	7.99 Call	Bond Future	118.4800	0.1185	89.9100	0.0899	24.114	0.0000	0.0000
2024/01/16	R186	02/05/2024	7.99 Put	Bond Future	1735.1900	1.7352	1907.1900	1.9072	9.912	0.0000	0.0000
2024/01/16	R186	01/08/2024	8.69 Call	Bond Future	1020.8600	1.0209	914.2100	0.9142	10.447	0.0000	0.0000
2024/01/16	R186	01/08/2024	8.69 Put	Bond Future	891.5400	0.8915	989.7000	0.9897	11.010	0.0000	0.0000
2024/01/16	R186	01/08/2024	8.70 Call	Bond Future	1033.9100	1.0339	926.5200	0.9265	10.387	0.0000	0.0000
2024/01/16	R186	01/08/2024	8.70 Put	Bond Future	883.0100	0.8830	980.4300	0.9804	11.033	0.0000	0.0000
2024/01/16	R186	01/08/2024	8.68 Call	Bond Future	1007.5800	1.0076	901.6700	0.9017	10.511	0.0000	0.0000
2024/01/16	R186	01/08/2024	8.68 Put	Bond Future	899.8400	0.8998	998.7400	0.9987	10.991	0.0000	0.0000
2024/01/16	R186	01/08/2024		Bond Future	8.6301	105.2372	8.7250	105.0324	1.099	0.0000	0.0000
2024/01/16	R186	07/11/2024		Bond Future	8.6075	107.6889	8.7157	107.4798	1.257	0.0000	0.0000
2024/01/16	R186	07/11/2024	9.14 Call	Bond Future	1735.0000	1.7350	1601.3500	1.6014	7.703	0.0000	0.0000
2024/01/16	R186	07/11/2024	9.14 Put	Bond Future	710.9700	0.7110	786.4700	0.7865	10.619	0.0000	0.0000
2024/01/16	R186	07/11/2024	9.15 Call	Bond Future	1748.5700	1.7486	1614.4300	1.6144	7.671	0.0000	0.0000
2024/01/16	R186	07/11/2024	9.15 Put	Bond Future	705.4400	0.7054	780.4500	0.7805	10.633	0.0000	0.0000
2024/01/16	R186	07/11/2024	9.13 Call	Bond Future	1721.1000	1.7211	1587.9400	1.5879	7.737	0.0000	0.0000
2024/01/16	R186	07/11/2024	9.13 Put	Bond Future	716.1800	0.7162	792.1700	0.7922	10.610	0.0000	0.0000
2024/01/16	R186	06/02/2025		Bond Future	8.5995	104.6765	8.7236	104.4633	1.443	0.0000	0.0000
2024/01/16	R186	06/02/2025	9.03 Call	Bond Future	1568.8200	1.5688	1441.2900	1.4413	8.129	0.0000	0.0000
2024/01/16	R186	06/02/2025	9.03 Put	Bond Future	831.3700	0.8314	917.0900	0.9171	10.311	0.0000	0.0000
2024/01/16	R202	01/02/2024		Bond Future	259.2637	259.2637	258.9944	258.9944	0.104	0.0000	0.0000
2024/01/16	R202	02/05/2024		Bond Future	265.0280	265.0280	264.7525	264.7525	0.104	0.0000	0.0000
2024/01/16	R202	01/08/2024		Bond Future	265.8402	265.8402	265.5597	265.5597	0.106	0.0000	0.0000
2024/01/16	R202	07/11/2024		Bond Future	272.1036	272.1036	271.8176	271.8176	0.105	0.0000	0.0000
2024/01/16	R202	06/02/2025		Bond Future	272.7507	272.7507	272.4615	272.4615	0.106	0.0000	0.0000
2024/01/16	R202	06/02/2025	266.79 Call	Bond Future	5960.7000	5.9607	5671.4900	5.6715	4.852	0.0000	0.0000
2024/01/16	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/16	R209	01/02/2024		Bond Future	11.5190	68.1773	11.6238	67.6719	0.909	0.0000	0.0000
2024/01/16	R209	01/02/2024	12.13 Call	Bond Future	2927.0900	2.9271	2452.5400	2.4525	16.212	0.0000	0.0000
2024/01/16	R209	01/02/2024	12.13 Put	Bond Future	52.7400	0.0527	83.6300	0.0836	58.570	0.0000	0.0000
2024/01/16	R209	01/02/2024	12.14 Call	Bond Future	2970.0300	2.9700	2494.0700	2.4941	16.025	0.0000	0.0000
2024/01/16	R209	01/02/2024	12.14 Put	Bond Future	50.1000	0.0501	79.5800	0.0796	58.842	0.0000	0.0000
2024/01/16	R209	01/02/2024	12.12 Call	Bond Future	2884.2100	2.8842	2411.1300	2.4111	16.402	0.0000	0.0000

0
2,030
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
44,528
0
0
0
0
0
0
0
0
0
0
5,010
4,398
0
6
0
0
0
7,094
0
0
0
0
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/16	R209	01/02/2024	12.12 Put	Bond Future	55.5000	0.0555	87.8600	0.0879	58.306	0.0000	0.0000
2024/01/16	R209	02/05/2024		Bond Future	11.6061	66.5234	11.7147	66.0068	0.935	0.0000	0.0000
2024/01/16	R209	02/05/2024	11.18 Call	Bond Future	897.9700	0.8980	732.4500	0.7325	18.433	0.0000	0.0000
2024/01/16	R209	02/05/2024	11.18 Put	Bond Future	2980.8100	2.9808	3331.9300	3.3319	11.779	0.0000	0.0000
2024/01/16	R209	02/05/2024	11.19 Call	Bond Future	915.2900	0.9153	747.5400	0.7475	18.328	0.0000	0.0000
2024/01/16	R209	02/05/2024	11.19 Put	Bond Future	2948.2300	2.9482	3297.1200	3.2971	11.834	0.0000	0.0000
2024/01/16	R209	02/05/2024	11.17 Call	Bond Future	880.8500	0.8809	717.5500	0.7176	18.539	0.0000	0.0000
2024/01/16	R209	02/05/2024	11.17 Put	Bond Future	3013.6500	3.0137	3366.9900	3.3670	11.725	0.0000	0.0000
2024/01/16	R209	01/08/2024		Bond Future	11.6956	67.9916	11.8081	67.4637	0.962	0.0000	0.0000
2024/01/16	R209	01/08/2024	11.79 Call	Bond Future	2705.2600	2.7053	2419.3900	2.4194	10.567	0.0000	0.0000
2024/01/16	R209	01/08/2024	11.79 Put	Bond Future	2262.0300	2.2620	2504.0800	2.5041	10.701	0.0000	0.0000
2024/01/16	R209	01/08/2024	11.80 Call	Bond Future	2731.9600	2.7320	2444.4900	2.4445	10.522	0.0000	0.0000
2024/01/16	R209	01/08/2024	11.80 Put	Bond Future	2242.0000	2.2420	2482.4500	2.4825	10.725	0.0000	0.0000
2024/01/16	R209	01/08/2024	11.78 Call	Bond Future	2678.8900	2.6789	2394.6100	2.3946	10.612	0.0000	0.0000
2024/01/16	R209	01/08/2024	11.78 Put	Bond Future	2282.4300	2.2824	2526.0700	2.5261	10.675	0.0000	0.0000
2024/01/16	R209	07/11/2024		Bond Future	11.8054	66.4187	11.9223	65.8787	0.991	0.0000	0.0000
2024/01/16	R209	07/11/2024	12.22 Call	Bond Future	4170.0800	4.1701	3838.3200	3.8383	7.956	0.0000	0.0000
2024/01/16	R209	07/11/2024	12.22 Put	Bond Future	2283.4100	2.2834	2491.5800	2.4916	9.117	0.0000	0.0000
2024/01/16	R209	07/11/2024	12.23 Call	Bond Future	4198.5600	4.1986	3865.6400	3.8656	7.929	0.0000	0.0000
2024/01/16	R209	07/11/2024	12.23 Put	Bond Future	2267.3100	2.2673	2474.3200	2.4743	9.130	0.0000	0.0000
2024/01/16	R209	07/11/2024	12.21 Call	Bond Future	4141.8800	4.1419	3811.2900	3.8113	7.982	0.0000	0.0000
2024/01/16	R209	07/11/2024	12.21 Put	Bond Future	2299.8400	2.2998	2509.1800	2.5092	9.102	0.0000	0.0000
2024/01/16	R209	06/02/2025		Bond Future	11.9169	67.8385	12.0384	67.2873	1.019	0.0000	0.0000
2024/01/16	R209	06/02/2025	12.44 Call	Bond Future	4712.0500	4.7121	4366.2100	4.3662	7.339	0.0000	0.0000
2024/01/16	R209	06/02/2025	12.44 Put	Bond Future	2381.4500	2.3815	2586.9000	2.5869	8.627	0.0000	0.0000
2024/01/16	R210	01/02/2024		Bond Future	234.6725	234.6725	234.2562	234.2562	0.177	0.0000	0.0000
2024/01/16	R210	02/05/2024		Bond Future	236.6296	236.6296	236.2039	236.2039	0.180	0.0000	0.0000
2024/01/16	R210	01/08/2024		Bond Future	241.9089	241.9089	241.4742	241.4742	0.180	0.0000	0.0000
2024/01/16	R210	07/11/2024		Bond Future	244.2604	244.2604	243.8173	243.8173	0.181	0.0000	0.0000
2024/01/16	R210	06/02/2025		Bond Future	249.5448	249.5448	249.0930	249.0930	0.181	0.0000	0.0000
2024/01/16	R210	06/02/2025	239.61 Call	Bond Future	9934.7800	9.9348	9483.0200	9.4830	4.547	0.0000	0.0000
2024/01/16	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/16	R213	01/02/2024	11.71 Call	Bond Future	6383.0800	6.3831	5940.1100	5.9401	6.940	0.0000	0.0000
2024/01/16	R213	01/02/2024	11.71 Put	Bond Future	0.5100	0.0005	0.7600	0.0008	49.020	0.0000	0.0000
2024/01/16	R213	01/02/2024	11.72 Call	Bond Future	6423.2500	6.4233	5980.2700	5.9803	6.897	0.0000	0.0000
2024/01/16	R213	01/02/2024	11.72 Put	Bond Future	0.4800	0.0005	0.7200	0.0007	50.000	0.0000	0.0000
2024/01/16	R213	01/02/2024	11.70 Call	Bond Future	6342.8800	6.3429	5899.9200	5.8999	6.984	0.0000	0.0000
2024/01/16	R213	01/02/2024	11.70 Put	Bond Future	0.5400	0.0005	0.8000	0.0008	48.148	0.0000	0.0000

0
7,178
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
5,237
0
0
0
0
0
0
0
0
0
0
476
198
0
60
0
0
0
0
0
0
0
0
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/16	R213	01/02/2024		Bond Future	10.2000	87.2339	10.3002	86.7907	0.982	0.0000	0.0000
2024/01/16	R213	02/05/2024		Bond Future	10.2570	85.5936	10.3620	85.1405	1.023	0.0000	0.0000
2024/01/16	R213	02/05/2024	10.29 Call	Bond Future	1637.5900	1.6376	1403.5400	1.4035	14.292	0.0000	0.0000
2024/01/16	R213	02/05/2024	10.29 Put	Bond Future	1494.7400	1.4947	1713.7800	1.7138	14.654	0.0000	0.0000
2024/01/16	R213	02/05/2024	10.30 Call	Bond Future	1661.0100	1.6610	1424.9500	1.4250	14.212	0.0000	0.0000
2024/01/16	R213	02/05/2024	10.30 Put	Bond Future	1474.9500	1.4750	1691.9800	1.6920	14.714	0.0000	0.0000
2024/01/16	R213	02/05/2024	10.28 Call	Bond Future	1614.1700	1.6142	1382.1400	1.3821	14.375	0.0000	0.0000
2024/01/16	R213	02/05/2024	10.28 Put	Bond Future	1514.5500	1.5146	1735.6100	1.7356	14.596	0.0000	0.0000
2024/01/16	R213	01/08/2024		Bond Future	10.3144	87.4829	10.4245	87.0200	1.068	0.0000	0.0000
2024/01/16	R213	01/08/2024	10.87 Call	Bond Future	3521.9900	3.5220	3211.4800	3.2115	8.816	0.0000	0.0000
2024/01/16	R213	01/08/2024	10.87 Put	Bond Future	1217.9400	1.2179	1370.3500	1.3704	12.514	0.0000	0.0000
2024/01/16	R213	01/08/2024	10.88 Call	Bond Future	3550.6900	3.5507	3238.9700	3.2390	8.779	0.0000	0.0000
2024/01/16	R213	01/08/2024	10.88 Put	Bond Future	1205.9000	1.2059	1357.1000	1.3571	12.538	0.0000	0.0000
2024/01/16	R213	01/08/2024	10.86 Call	Bond Future	3493.3800	3.4934	3184.0800	3.1841	8.854	0.0000	0.0000
2024/01/16	R213	01/08/2024	10.86 Put	Bond Future	1230.1000	1.2301	1383.7200	1.3837	12.488	0.0000	0.0000
2024/01/16	R213	07/11/2024		Bond Future	10.4002	85.9602	10.5164	85.4869	1.117	0.0000	0.0000
2024/01/16	R213	07/11/2024	11.22 Call	Bond Future	4593.8600	4.5939	4262.8000	4.2628	7.207	0.0000	0.0000
2024/01/16	R213	07/11/2024	11.22 Put	Bond Future	1321.8700	1.3219	1464.2000	1.4642	10.767	0.0000	0.0000
2024/01/16	R213	07/11/2024	11.23 Call	Bond Future	4622.6000	4.6226	4290.6200	4.2906	7.182	0.0000	0.0000
2024/01/16	R213	07/11/2024	11.23 Put	Bond Future	1311.6800	1.3117	1453.0900	1.4531	10.781	0.0000	0.0000
2024/01/16	R213	07/11/2024	11.21 Call	Bond Future	4565.4400	4.5654	4235.3100	4.2353	7.231	0.0000	0.0000
2024/01/16	R213	07/11/2024	11.21 Put	Bond Future	1332.4100	1.3324	1475.6700	1.4757	10.752	0.0000	0.0000
2024/01/16	R213	06/02/2025		Bond Future	10.4958	87.7994	10.6182	87.3161	1.166	0.0000	0.0000
2024/01/16	R213	06/02/2025	11.35 Call	Bond Future	4812.3100	4.8123	4480.1700	4.4802	6.902	0.0000	0.0000
2024/01/16	R213	06/02/2025	11.35 Put	Bond Future	1509.5700	1.5096	1660.6400	1.6606	10.007	0.0000	0.0000
2024/01/16	R214	01/02/2024	12.15 Call	Bond Future	1303.7500	1.3038	821.7100	0.8217	36.973	0.0000	0.0000
2024/01/16	R214	01/02/2024	12.15 Put	Bond Future	358.2900	0.3583	609.1200	0.6091	70.008	0.0000	0.0000
2024/01/16	R214	01/02/2024	12.16 Call	Bond Future	1338.1000	1.3381	849.0300	0.8490	36.550	0.0000	0.0000
2024/01/16	R214	01/02/2024	12.16 Put	Bond Future	344.5100	0.3445	588.3100	0.5883	70.767	0.0000	0.0000
2024/01/16	R214	01/02/2024	12.14 Call	Bond Future	1269.8300	1.2698	794.9200	0.7949	37.399	0.0000	0.0000
2024/01/16	R214	01/02/2024	12.14 Put	Bond Future	372.5500	0.3726	630.5100	0.6305	69.242	0.0000	0.0000
2024/01/16	R214	01/02/2024		Bond Future	11.9560	63.5041	12.1060	62.7713	1.254	0.0000	0.0000
2024/01/16	R214	02/05/2024		Bond Future	12.0450	61.5963	12.2001	60.8472	1.288	0.0000	0.0000
2024/01/16	R214	02/05/2024	13.52 Call	Bond Future	6840.8300	6.8408	6168.6600	6.1687	9.826	0.0000	0.0000
2024/01/16	R214	02/05/2024	13.52 Put	Bond Future	264.0900	0.2641	341.0300	0.3410	29.134	0.0000	0.0000
2024/01/16	R214	02/05/2024	12.87 Call	Bond Future	4463.0100	4.4630	3879.8900	3.8799	13.066	0.0000	0.0000
2024/01/16	R214	02/05/2024	12.87 Put	Bond Future	638.7100	0.6387	804.7000	0.8047	25.988	0.0000	0.0000
2024/01/16	R214	02/05/2024	12.12 Put	Bond Future	1690.5600	1.6906	2045.8700	2.0459	21.017	0.0000	0.0000

22,370

11,222

0

0

0

0

0

0

0

0

0

0

0

0

0

16,191

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

5,981

20,900

0

16,610

0

16,610

0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/16	R214	02/05/2024	12.12 Call	Bond Future	2054.4100	2.0544	1660.6100	1.6606	19.169	0.0000	0.0000
2024/01/16	R214	02/05/2024	12.14 Put	Bond Future	1649.1300	1.6491	1998.2300	1.9982	21.169	0.0000	0.0000
2024/01/16	R214	02/05/2024	12.14 Call	Bond Future	2109.4900	2.1095	1709.4800	1.7095	18.962	0.0000	0.0000
2024/01/16	R214	02/05/2024	11.47 Call	Bond Future	680.1100	0.6801	494.8600	0.4949	27.238	0.0000	0.0000
2024/01/16	R214	02/05/2024	11.47 Put	Bond Future	3587.7700	3.5878	4151.6300	4.1516	15.716	0.0000	0.0000
2024/01/16	R214	02/05/2024	11.48 Call	Bond Future	694.3500	0.6944	506.1700	0.5062	27.102	0.0000	0.0000
2024/01/16	R214	02/05/2024	11.48 Put	Bond Future	3549.6300	3.5496	4110.5600	4.1106	15.802	0.0000	0.0000
2024/01/16	R214	02/05/2024	11.46 Call	Bond Future	665.9600	0.6660	483.6400	0.4836	27.377	0.0000	0.0000
2024/01/16	R214	02/05/2024	11.46 Put	Bond Future	3626.0600	3.6261	4192.8500	4.1929	15.631	0.0000	0.0000
2024/01/16	R214	01/08/2024	12.17 Call	Bond Future	2678.5600	2.6786	2283.7500	2.2838	14.740	0.0000	0.0000
2024/01/16	R214	01/08/2024	12.17 Put	Bond Future	2512.5000	2.5125	2883.2200	2.8832	14.755	0.0000	0.0000
2024/01/16	R214	01/08/2024	12.18 Call	Bond Future	2704.8700	2.7049	2307.7800	2.3078	14.681	0.0000	0.0000
2024/01/16	R214	01/08/2024	12.18 Put	Bond Future	2490.8700	2.4909	2859.3100	2.8593	14.792	0.0000	0.0000
2024/01/16	R214	01/08/2024	12.16 Call	Bond Future	2652.1700	2.6522	2259.6600	2.2597	14.800	0.0000	0.0000
2024/01/16	R214	01/08/2024	12.16 Put	Bond Future	2534.1100	2.5341	2907.1300	2.9071	14.720	0.0000	0.0000
2024/01/16	R214	01/08/2024		Bond Future	12.1355	62.9559	12.2959	62.1904	1.322	0.0000	0.0000
2024/01/16	R214	07/11/2024		Bond Future	12.2486	61.1155	12.4152	60.3324	1.360	0.0000	0.0000
2024/01/16	R214	07/11/2024	12.61 Call	Bond Future	4147.3200	4.1473	3680.3200	3.6803	11.260	0.0000	0.0000
2024/01/16	R214	07/11/2024	12.61 Put	Bond Future	2468.4600	2.4685	2784.5600	2.7846	12.806	0.0000	0.0000
2024/01/16	R214	07/11/2024	12.62 Call	Bond Future	4175.5700	4.1756	3706.8600	3.7069	11.225	0.0000	0.0000
2024/01/16	R214	07/11/2024	12.62 Put	Bond Future	2451.2800	2.4513	2765.6700	2.7657	12.826	0.0000	0.0000
2024/01/16	R214	07/11/2024	12.60 Call	Bond Future	4119.1500	4.1192	3653.8500	3.6539	11.296	0.0000	0.0000
2024/01/16	R214	07/11/2024	12.60 Put	Bond Future	2485.7600	2.4858	2803.5600	2.8036	12.785	0.0000	0.0000
2024/01/16	R214	06/02/2025		Bond Future	12.3648	62.4223	12.5375	61.6226	1.397	0.0000	0.0000
2024/01/16	R214	06/02/2025	12.71 Call	Bond Future	4559.9200	4.5599	4091.1300	4.0911	10.281	0.0000	0.0000
2024/01/16	R214	06/02/2025	12.71 Put	Bond Future	2978.2500	2.9783	3309.1200	3.3091	11.110	0.0000	0.0000
2024/01/16	R248	01/02/2024	11.50 Put	Bond Future	4237.4500	4.2375	5045.5800	5.0456	19.071	0.0000	0.0000
2024/01/16	R248	01/02/2024	11.50 Call	Bond Future	17.0700	0.0171	4.1200	0.0041	75.864	0.0000	0.0000
2024/01/16	R248	01/02/2024	12.30 Put	Bond Future	581.6500	0.5817	916.2700	0.9163	57.529	0.0000	0.0000
2024/01/16	R248	01/02/2024	12.30 Call	Bond Future	1300.4600	1.3005	814.0000	0.8140	37.407	0.0000	0.0000
2024/01/16	R248	01/02/2024	13.37 Call	Bond Future	6514.5900	6.5146	5697.1600	5.6972	12.548	0.0000	0.0000
2024/01/16	R248	01/02/2024	13.37 Put	Bond Future	3.3900	0.0034	7.0400	0.0070	107.670	0.0000	0.0000
2024/01/16	R248	01/02/2024	13.10 Call	Bond Future	5144.3800	5.1444	4338.3900	4.3384	15.667	0.0000	0.0000
2024/01/16	R248	01/02/2024	13.10 Put	Bond Future	15.1000	0.0151	30.1900	0.0302	99.934	0.0000	0.0000
2024/01/16	R248	01/02/2024	13.90 Call	Bond Future	9081.6900	9.0817	8260.7700	8.2608	9.039	0.0000	0.0000
2024/01/16	R248	01/02/2024	13.90 Put	Bond Future	0.1500	0.0002	0.3100	0.0003	106.667	0.0000	0.0000
2024/01/16	R248	01/02/2024	12.15 Call	Bond Future	802.3900	0.8024	447.7600	0.4478	44.197	0.0000	0.0000
2024/01/16	R248	01/02/2024	12.15 Put	Bond Future	967.0800	0.9671	1433.5300	1.4335	48.233	0.0000	0.0000

10,000

0

6,610

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/16	R248	01/02/2024	12.16 Call	Bond Future	831.5500	0.8316	467.9700	0.4680	43.723	0.0000	0.0000
2024/01/16	R248	01/02/2024	12.16 Put	Bond Future	936.7500	0.9368	1394.2500	1.3943	48.839	0.0000	0.0000
2024/01/16	R248	01/02/2024	12.14 Call	Bond Future	773.8300	0.7738	428.1300	0.4281	44.674	0.0000	0.0000
2024/01/16	R248	01/02/2024	12.14 Put	Bond Future	998.0900	0.9981	1473.4700	1.4735	47.629	0.0000	0.0000
2024/01/16	R248	01/02/2024		Bond Future	12.1777	77.3193	12.3176	76.4982	1.148	0.0000	0.0000
2024/01/16	R248	02/05/2024		Bond Future	12.2743	74.5715	12.4193	73.7322	1.181	0.0000	0.0000
2024/01/16	R248	02/05/2024	11.40 Put	Bond Future	5872.4500	5.8725	6586.7300	6.5867	12.163	0.0000	0.0000
2024/01/16	R248	02/05/2024	11.40 Call	Bond Future	427.5600	0.4276	302.5600	0.3026	29.236	0.0000	0.0000
2024/01/16	R248	02/05/2024	12.40 Put	Bond Future	1952.4500	1.9525	2330.6000	2.3306	19.368	0.0000	0.0000
2024/01/16	R248	02/05/2024	12.40 Call	Bond Future	2680.9400	2.6809	2219.8100	2.2198	17.200	0.0000	0.0000
2024/01/16	R248	02/05/2024	13.16 Call	Bond Future	5624.4300	5.6244	4962.0500	4.9621	11.777	0.0000	0.0000
2024/01/16	R248	02/05/2024	13.16 Put	Bond Future	752.4700	0.7525	929.3700	0.9294	23.509	0.0000	0.0000
2024/01/16	R248	02/05/2024	11.47 Call	Bond Future	508.9100	0.5089	365.2800	0.3653	28.223	0.0000	0.0000
2024/01/16	R248	02/05/2024	11.47 Put	Bond Future	5492.1600	5.4922	6187.8100	6.1878	12.666	0.0000	0.0000
2024/01/16	R248	02/05/2024	11.48 Call	Bond Future	521.2900	0.5213	374.9000	0.3749	28.082	0.0000	0.0000
2024/01/16	R248	02/05/2024	11.48 Put	Bond Future	5438.9800	5.4390	6131.8700	6.1319	12.739	0.0000	0.0000
2024/01/16	R248	02/05/2024	11.46 Call	Bond Future	496.6300	0.4966	355.7500	0.3558	28.367	0.0000	0.0000
2024/01/16	R248	02/05/2024	11.46 Put	Bond Future	5545.5400	5.5455	6243.9400	6.2439	12.594	0.0000	0.0000
2024/01/16	R248	01/08/2024	12.31 Call	Bond Future	2980.9100	2.9809	2560.8400	2.5608	14.092	0.0000	0.0000
2024/01/16	R248	01/08/2024	12.31 Put	Bond Future	3344.0900	3.3441	3781.6600	3.7817	13.085	0.0000	0.0000
2024/01/16	R248	01/08/2024	12.32 Call	Bond Future	3011.1500	3.0112	2588.5100	2.5885	14.036	0.0000	0.0000
2024/01/16	R248	01/08/2024	12.32 Put	Bond Future	3316.2300	3.3162	3751.2300	3.7512	13.117	0.0000	0.0000
2024/01/16	R248	01/08/2024	12.30 Call	Bond Future	2950.5700	2.9506	2533.0800	2.5331	14.149	0.0000	0.0000
2024/01/16	R248	01/08/2024	12.30 Put	Bond Future	3371.9300	3.3719	3812.0800	3.8121	13.053	0.0000	0.0000
2024/01/16	R248	01/08/2024		Bond Future	12.3727	76.2174	12.5231	75.3598	1.215	0.0000	0.0000
2024/01/16	R248	07/11/2024		Bond Future	12.4949	73.5410	12.6515	72.6637	1.253	0.0000	0.0000
2024/01/16	R248	07/11/2024	12.79 Call	Bond Future	4831.2400	4.8312	4320.1000	4.3201	10.580	0.0000	0.0000
2024/01/16	R248	07/11/2024	12.79 Put	Bond Future	3193.2000	3.1932	3559.4100	3.5594	11.468	0.0000	0.0000
2024/01/16	R248	07/11/2024	12.80 Call	Bond Future	4864.1700	4.8642	4351.1500	4.3512	10.547	0.0000	0.0000
2024/01/16	R248	07/11/2024	12.80 Put	Bond Future	3171.7800	3.1718	3536.1100	3.5361	11.487	0.0000	0.0000
2024/01/16	R248	07/11/2024	12.78 Call	Bond Future	4798.1200	4.7981	4288.8700	4.2889	10.614	0.0000	0.0000
2024/01/16	R248	07/11/2024	12.78 Put	Bond Future	3214.5100	3.2145	3582.6100	3.5826	11.451	0.0000	0.0000
2024/01/16	R248	06/02/2025		Bond Future	12.6202	75.1130	12.7830	74.2171	1.290	0.0000	0.0000
2024/01/16	R248	06/02/2025	12.71 Call	Bond Future	4757.1500	4.7572	4274.9600	4.2750	10.136	0.0000	0.0000
2024/01/16	R248	06/02/2025	12.71 Put	Bond Future	4260.5000	4.2605	4674.2300	4.6742	9.711	0.0000	0.0000
2024/01/16	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/16	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

0
0
0
0
55,363
200,336
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
13,000
0
0
0
0
0
0
0
0
0
0
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/01/16	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/16	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
Total										

Open Interest

0

0

1740844